OIPE
APR 2 6 2004
PATENT & TRADEMARK OFFICE

FIG. 1

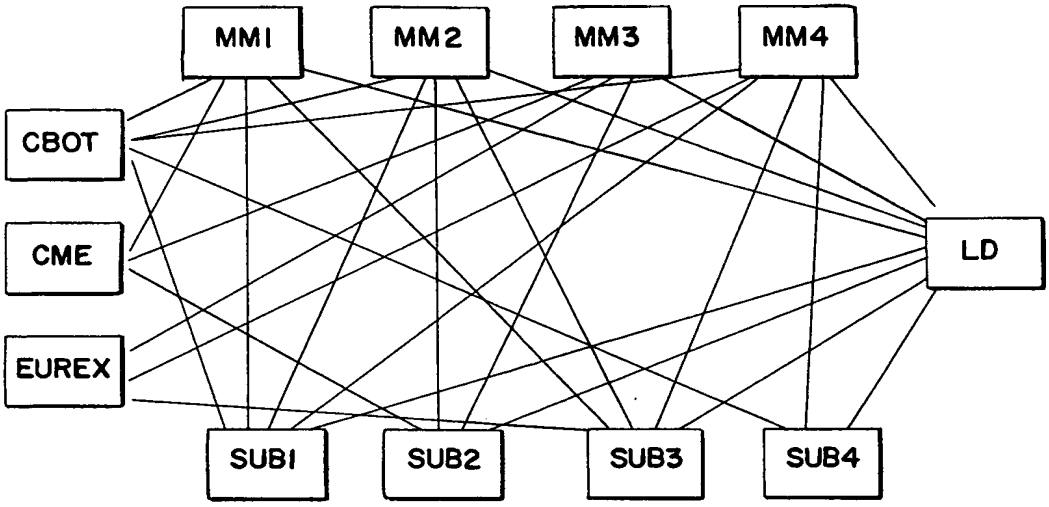


FIG. 2A

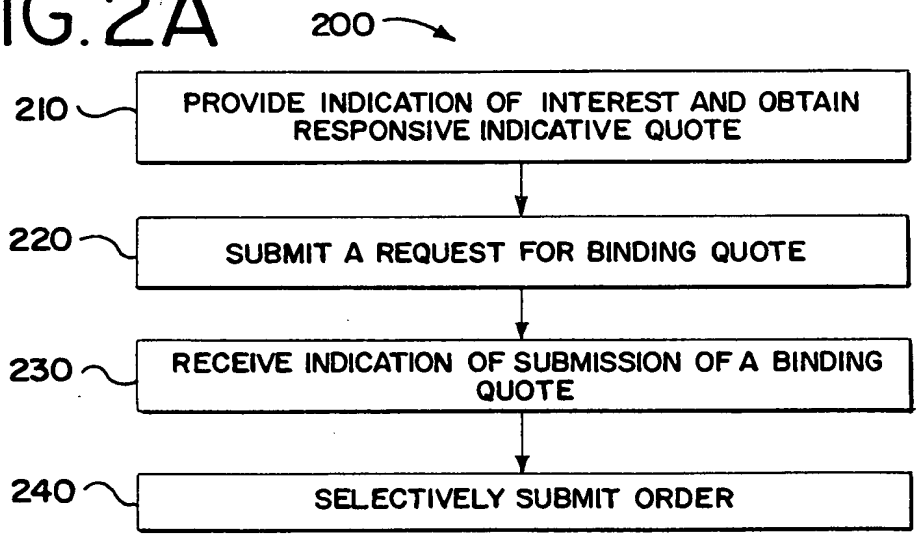


FIG. 2B

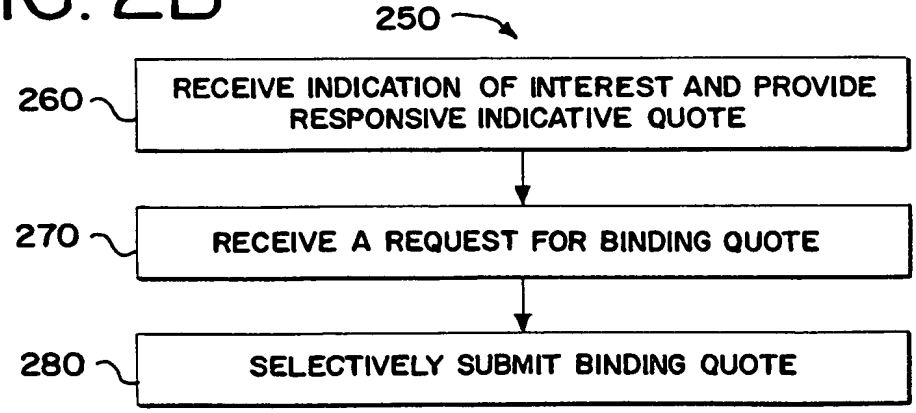


FIG. 3A

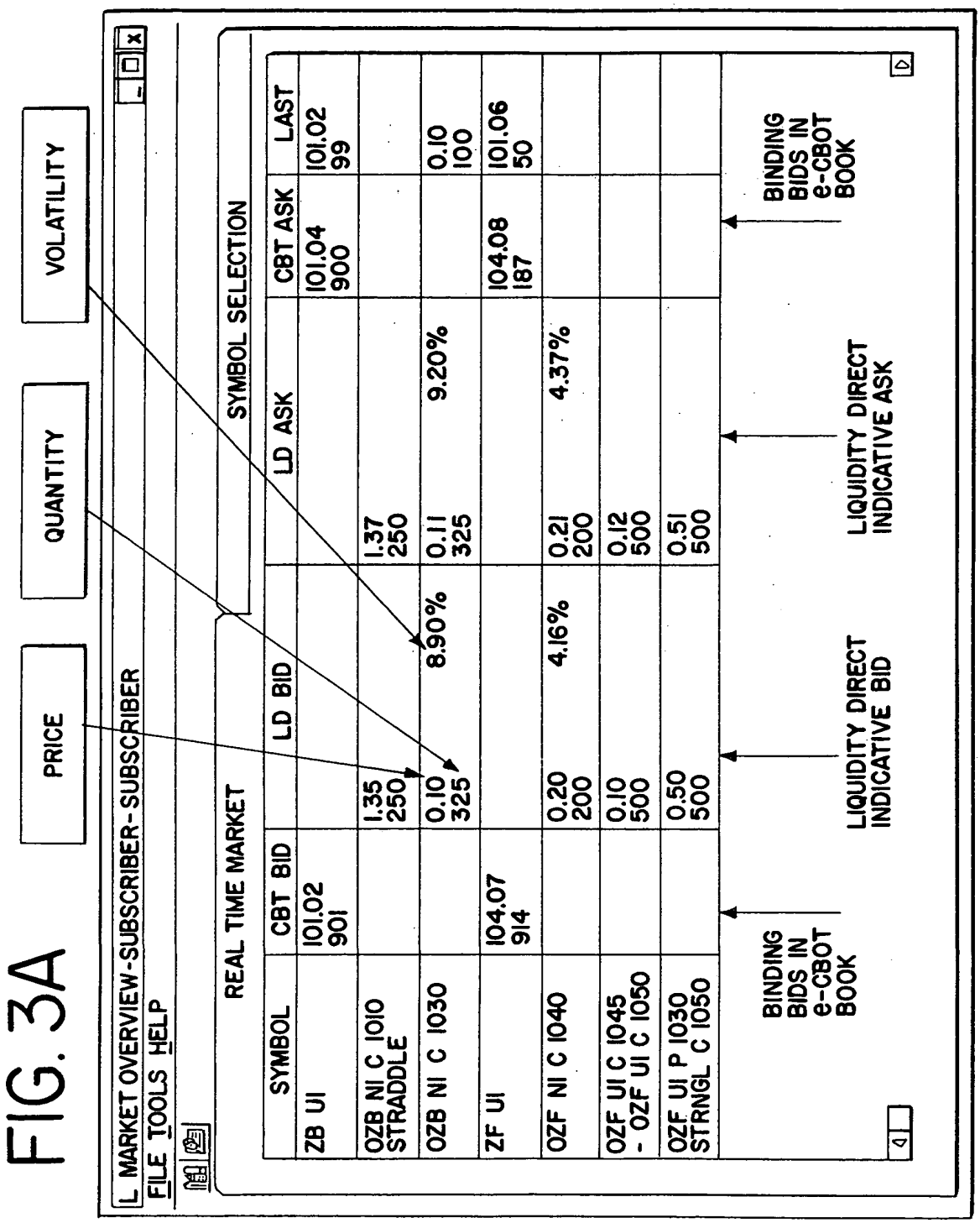

PRICE
QUANTITY
VOLATILITY
L MARKET OVERVIEW-SUBSCRIBER-SUBSCRIBER
FILE TOOLS HELP
REAL TIME MARKET
SYMBOL SELECTION
SYMBOL
CBT BID
LD BID
LD ASK
CBT ASK
LAST
ZB UI
101.02 901
OZB NI C 1010 STRADDLE
1.35 250
1.37 250
OZB NI C 1030
0.10 325
8.90%
0.11 325
9.20%
ZF UI
104.07 914
OZF NI C 1040
0.20 200
4.16%
0.21 200
4.37%
OZF UI C 1045 - OZF UI C 1050
0.10 500
0.12 500
OZF UI P 1030 STRNGL C 1050
0.50 500
0.51 500
101.04 900
101.02 99
0.10 100
104.08 187
101.06 50
BINDING BIDS IN e-CBOT BOOK
LIQUIDITY DIRECT INDICATIVE BID
LIQUIDITY DIRECT INDICATIVE ASK
BINDING BIDS IN e-CBOT BOOK

FIG. 3B

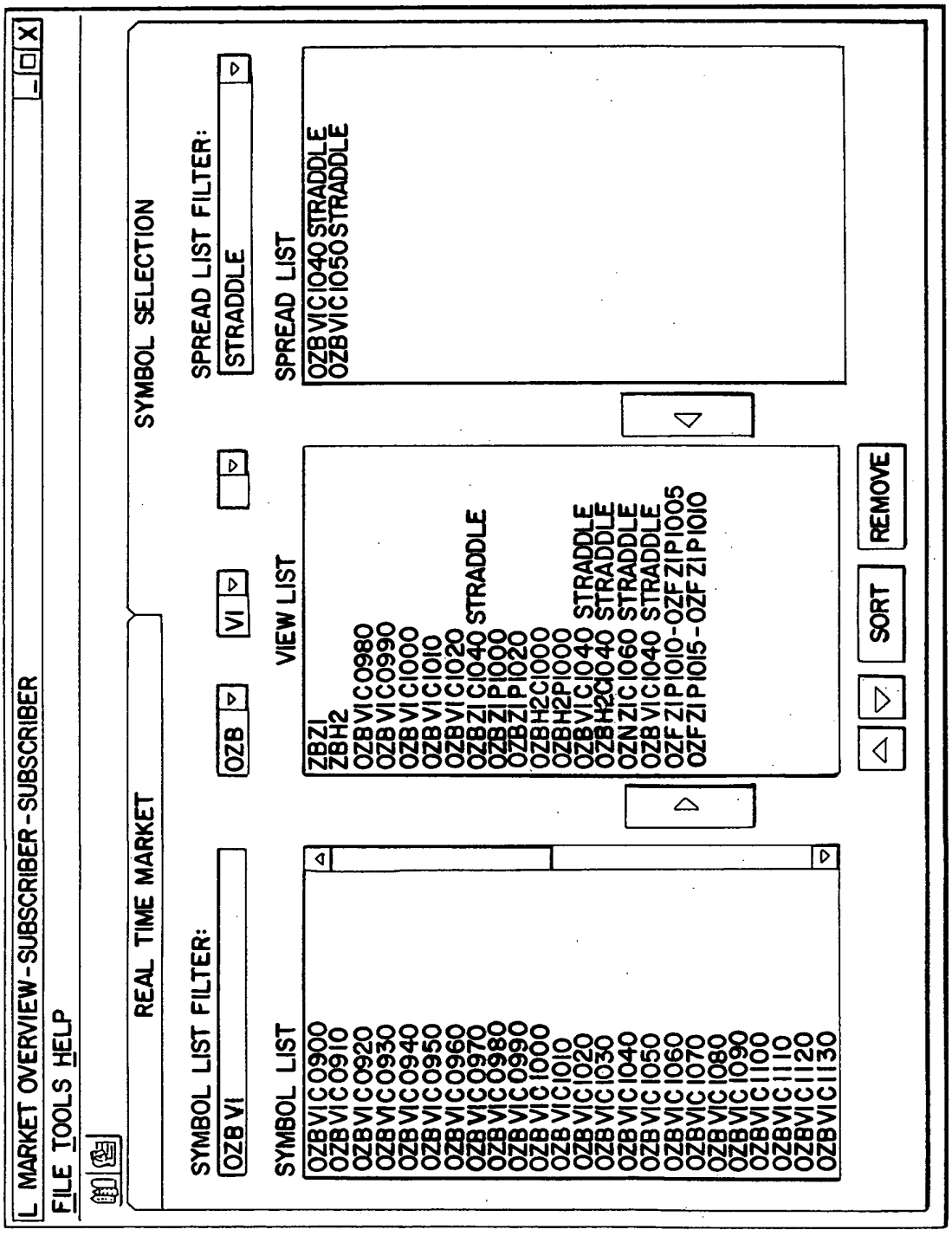

L MARKET OVERVIEW-SUBSCRIBER-SUBSCRIBER
FILE TOOLS HELP
REAL TIME MARKET
SYMBOL SELECTION
SYMBOL LIST FILTER:
OZB VI
OZB
VI
SPREAD LIST FILTER:
STRADDLE
SYMBOL LIST
OZBVIC0900
OZBVIC0910
OZBVIC0920
OZBVIC0930
OZBVIC0940
OZBVIC0950
OZBVIC0960
OZBVIC0970
OZBVIC0980
OZBVIC0990
OZBVIC1000
OZBVIC1010
OZBVIC1020
OZBVIC1030
OZBVIC1040
OZBVIC1050
OZBVIC1060
OZBVIC1070
OZBVIC1080
OZBVIC1090
OZBVIC1100
OZBVIC1110
OZBVIC1120
OZBVIC1130
VIEW LIST
ZBZI
ZBH2
OZBVIC0980
OZBVIC0990
OZBVIC1000
OZBVIC1010
OZBVIC1020
OZBZIC1040 STRADDLE
OZBZIP1000
OZBZIP1020
OZBH2C1000
OZBH2P1000
OZBVIC1040 STRADDLE
OZBH2C1040 STRADDLE
OZNZIC1060 STRADDLE
OZBVIC1040 STRADDLE
OZFZIP1010-OZFZIP1005
OZFZIP1015-OZFZIP1010
SPREAD LIST
OZBVIC1040 STRADDLE
OZBVIC1050 STRADDLE
SORT
REMOVE

FIG. 3C

L SUBSCRIBER-RFQ-OZFNIC1045 X

RFQ

SYMBOL	CBT BID	LD BID	LD ASK	CBT ASK	LAST	CHANGE
OZF NIC1045		0.03 4.58% 800	0.04 4.90% 800			

○ BUY ○ SELL ◉ BUY\SELL

-100 | -50 | -25 QTY: 100 +25 | +50 | +100

SEND CLOSE

FIG. 3D

L SUBSCRIBER-SELLING-OZF NI C1045 X

○ BUY ○ SELL ORDER

SYMBOL	CBT BID	LD BID	LD ASK	CBT ASK	LAST	CHANGE
OZF NIC1045		0.03 4.58% 800	0.04 4.86% 800			

-100 | -50 | -25 / +100 | +50 | +25 QTY: 100 PRICE: 0.03 ACCOUNT: TEST2-TEST2

-1 | -2 | -3 / +1 | +2 | +3

RES: IOC CUST ACT: TEST2 TEXT: TEST2 CLG MBR: ☐ O/C: C ACT: GI CTI: 1 ORIG: 1 EXT: M

SELL NOW CANCEL

FIG. 3E

L SUBSCRIBER-SELLING-OZBNIC1010 STRADDLE X

○ BUY ○ SELL ORDER

SYMBOL	CBT BID	LD BID	LD ASK	CBT ASK	LAST	CHANGE
OZBNIC1010 STRADDLE		1.35 250	1.37 250			

-100 | -50 | -25 / +100 | +50 | +25 QTY: 100 PRICE: 1.35 ACCOUNT: 1234-1234

-1 | -2 | -3 / +1 | +2 | +3

RES: IOC CUST ACT: 1234 TEST: 1234 CLG MBR: CETCG O/C: O ACT: AI CTI: 2 ORIG: 2 EXT: E

SELL NOW CANCEL

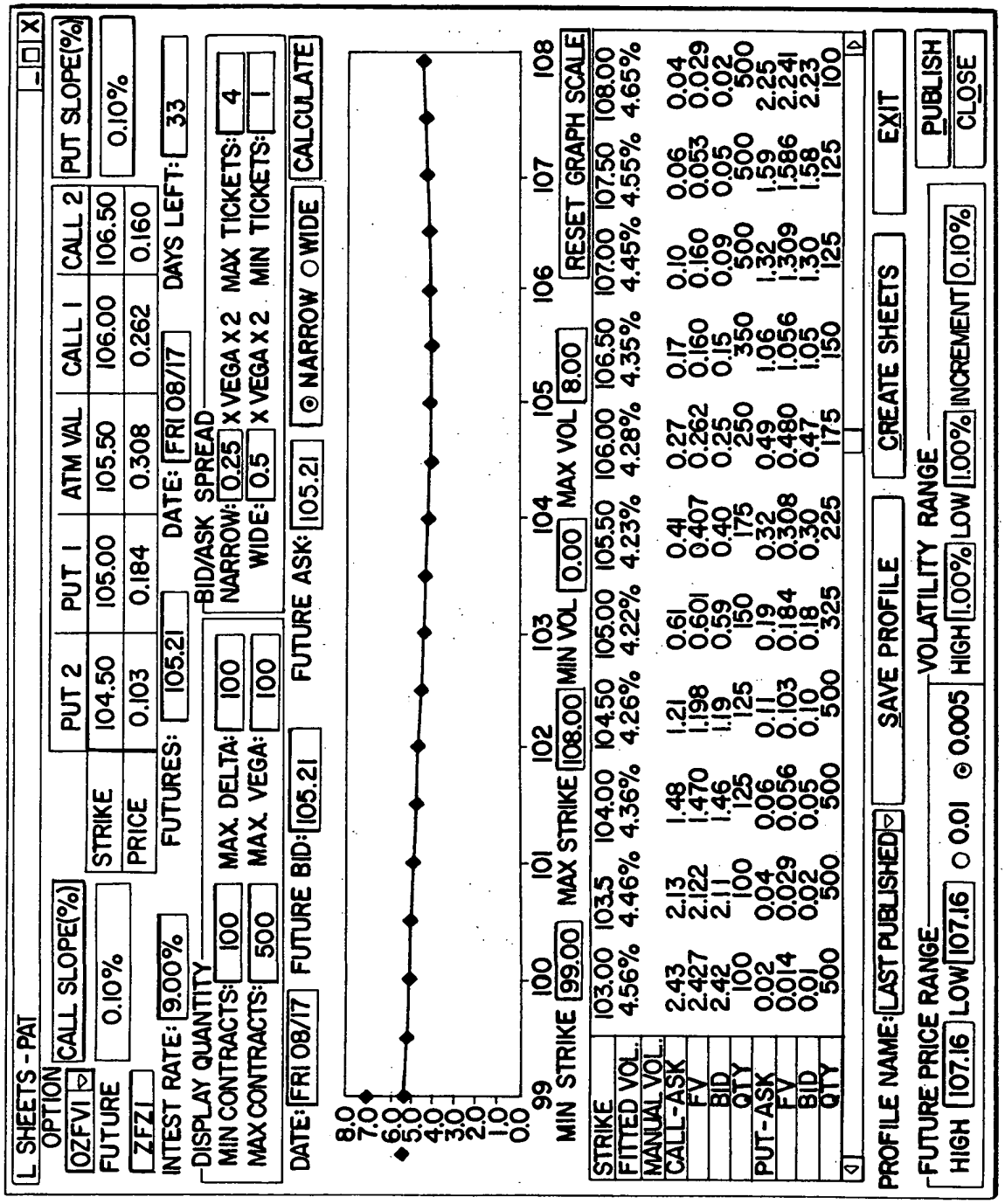
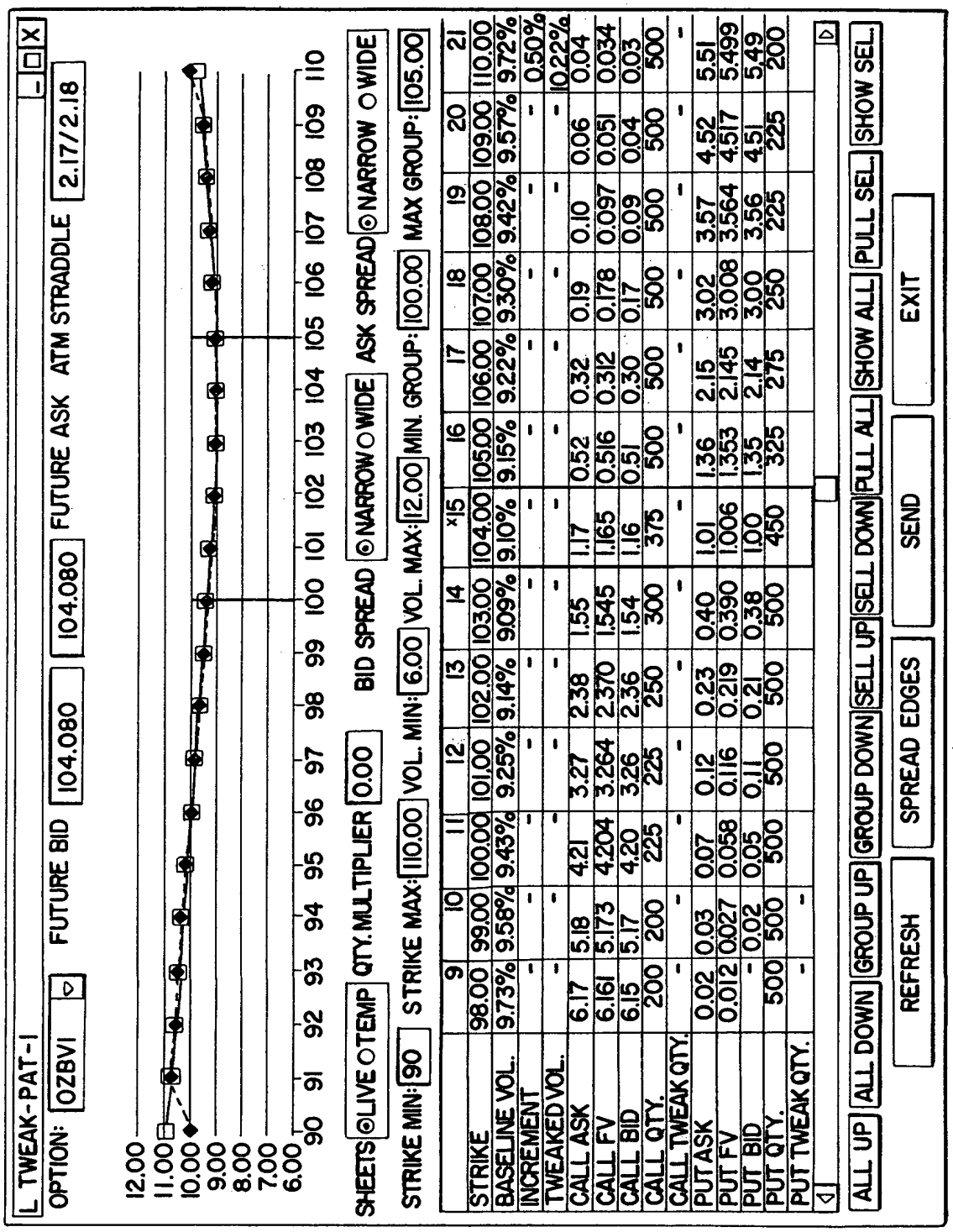

L SHEETS - PAT
OPTION
OZFV1
CALL SLOPE(%)
FUTURE
0.10%
ZFZ1
INTEST RATE: 9.00%
DISPLAY QUANTITY
MIN CONTRACTS: 100
MAX CONTRACTS: 500
DATE: FRI 08/17
FUTURE BID: 105.21
FUTURE ASK: 105.21
MAX. DELTA: 100
MAX. VEGA: 100
BID/ASK SPREAD
NARROW: 0.25
WIDE: 0.5
X VEGA X2
X VEGA X2
MAX TICKETS: 4
MIN TICKETS: 1
CALCULATE
NARROW
WIDE
PUT 2
PUT 1
ATM VAL
CALL 1
CALL 2
PUT SLOPE(%)
STRIKE
104.50
105.00
105.50
106.00
106.50
PRICE
0.103
0.184
0.308
0.262
0.160
0.10%
FUTURES: 105.21
DATE: FRI 08/17
DAYS LEFT: 33
MIN STRIKE 99.00
MAX STRIKE 108.00
MIN VOL 0.00
MAX VOL 8.00
RESET GRAPH SCALE
STRIKE
FITTED VOL.
MANUAL VOL.
CALL-ASK
FV
BID
QTY
PUT-ASK
FV
BID
QTY
PROFILE NAME: LAST PUBLISHED
SAVE PROFILE
CREATE SHEETS
EXIT
FUTURE PRICE RANGE
HIGH 107.16
LOW 107.16
VOLATILITY RANGE
0.01
0.005
HIGH 1.00%
LOW 1.00%
INCREMENT 0.10%
PUBLISH
CLOSE

FIG.4A



	9	10	11	12	13	14	x15	16	17	18	19	20	21
STRIKE	98.00	99.00	100.00	101.00	102.00	103.00	104.00	105.00	106.00	107.00	108.00	109.00	110.00
BASELINE VOL.	9.73%	9.58%	9.43%	9.25%	9.14%	9.09%	9.10%	9.15%	9.22%	9.30%	9.42%	9.57%	9.72%
INCREMENT	-	-	-	-	-	-	-	-	-	-	-	-	0.50%
TWEAKED VOL.	-	-	-	-	-	-	-	-	-	-	-	-	10.22%
CALL ASK	6.17	5.18	4.21	3.27	2.38	1.55	1.17	0.52	0.32	0.19	0.10	0.06	0.04
CALL FV	6.161	5.173	4.204	3.264	2.370	1.545	1.165	0.516	0.312	0.178	0.097	0.051	0.034
CALL BID	6.15	5.17	4.20	3.26	2.36	1.54	1.16	0.51	0.30	0.17	0.09	0.04	0.03
CALL QTY.	200	200	225	225	250	300	375	500	500	500	500	500	500
CALL TWEAK QTY.	-	-	-	-	-	-	-	-	-	-	-	-	-
PUT ASK	0.02	0.03	0.07	0.12	0.23	0.40	1.01	1.36	2.15	3.02	3.57	4.52	5.51
PUT FV	0.012	0.027	0.058	0.116	0.219	0.390	1.006	1.353	2.145	3.008	3.564	4.517	5.499
PUT BID	-	0.02	0.05	0.11	0.21	0.38	1.00	1.35	2.14	3.00	3.56	4.51	5.49
PUT QTY.	500	500	500	500	500	500	450	325	275	250	225	225	200
PUT TWEAK QTY.	-	-											

FIG.4B

FIG. 4C

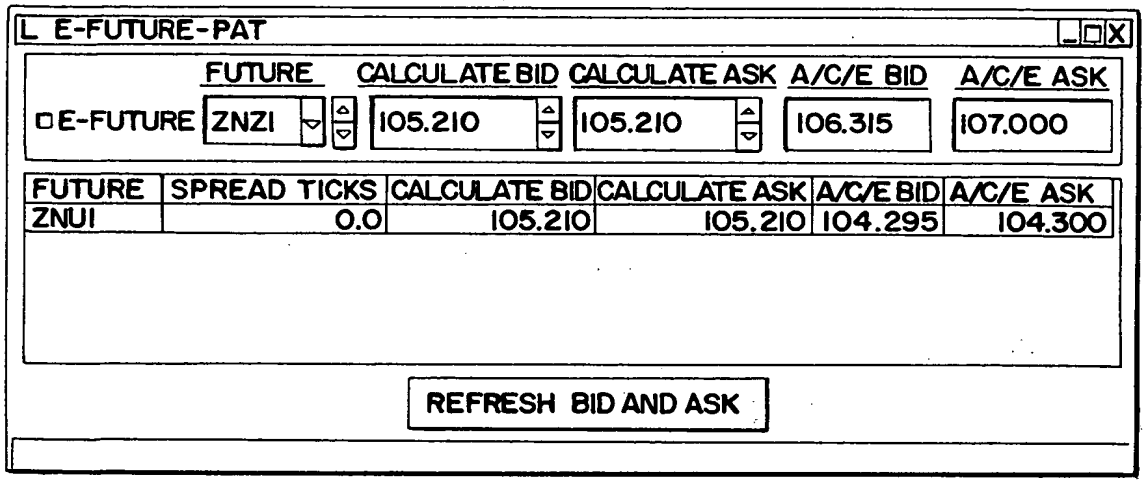
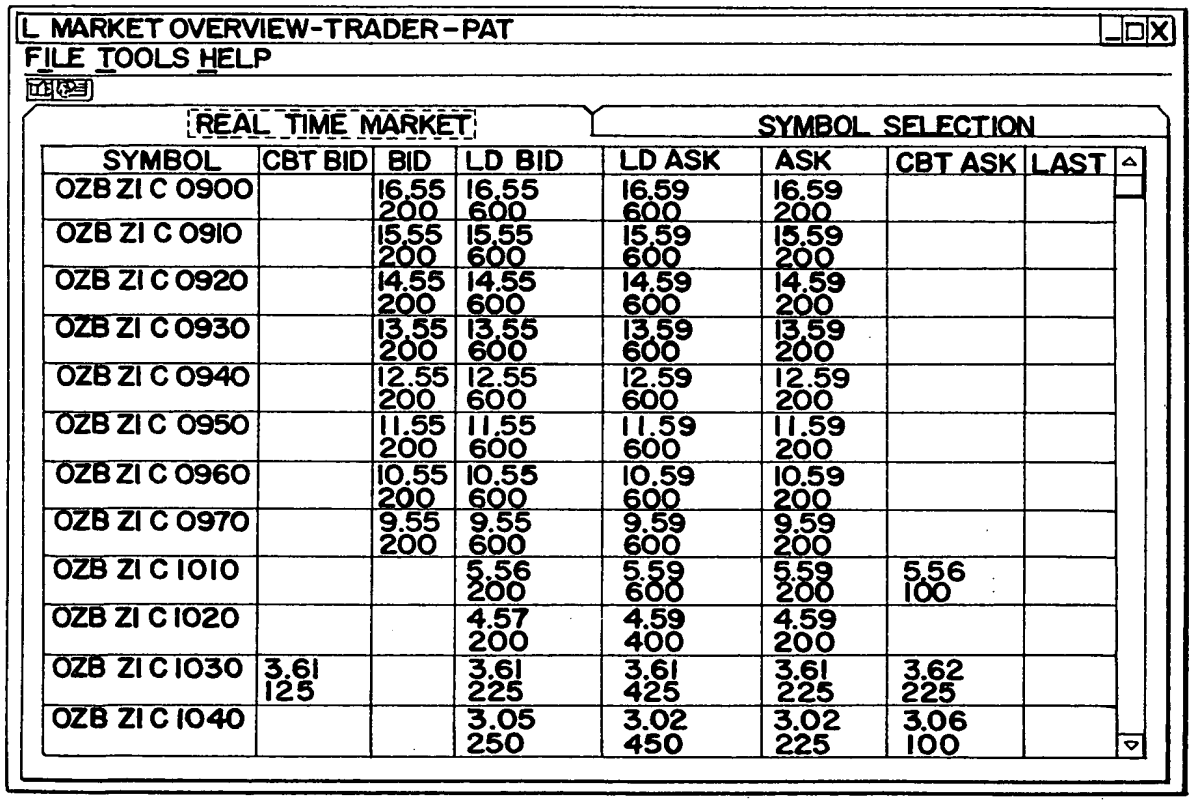


FIG. 5A



SYMBOL	CBT BID	BID	LD BID	LD ASK	ASK	CBT ASK	LAST
OZB ZI C 0900		16.55 200	16.55 600	16.59 600	16.59 200		
OZB ZI C 0910		15.55 200	15.55 600	15.59 600	15.59 200		
OZB ZI C 0920		14.55 200	14.55 600	14.59 600	14.59 200		
OZB ZI C 0930		13.55 200	13.55 600	13.59 600	13.59 200		
OZB ZI C 0940		12.55 200	12.55 600	12.59 600	12.59 200		
OZB ZI C 0950		11.55 200	11.55 600	11.59 600	11.59 200		
OZB ZI C 0960		10.55 200	10.55 600	10.59 600	10.59 200		
OZB ZI C 0970		9.55 200	9.55 600	9.59 600	9.59 200		
OZB ZI C 1010			5.56 200	5.59 600	5.59 200	5.56 100	
OZB ZI C 1020			4.57 200	4.59 400	4.59 200		
OZB ZI C 1030	3.61 125		3.61 225	3.61 425	3.61 225	3.62 225	
OZB ZI C 1040			3.05 250	3.02 450	3.02 225	3.06 100	

FIG. 5B

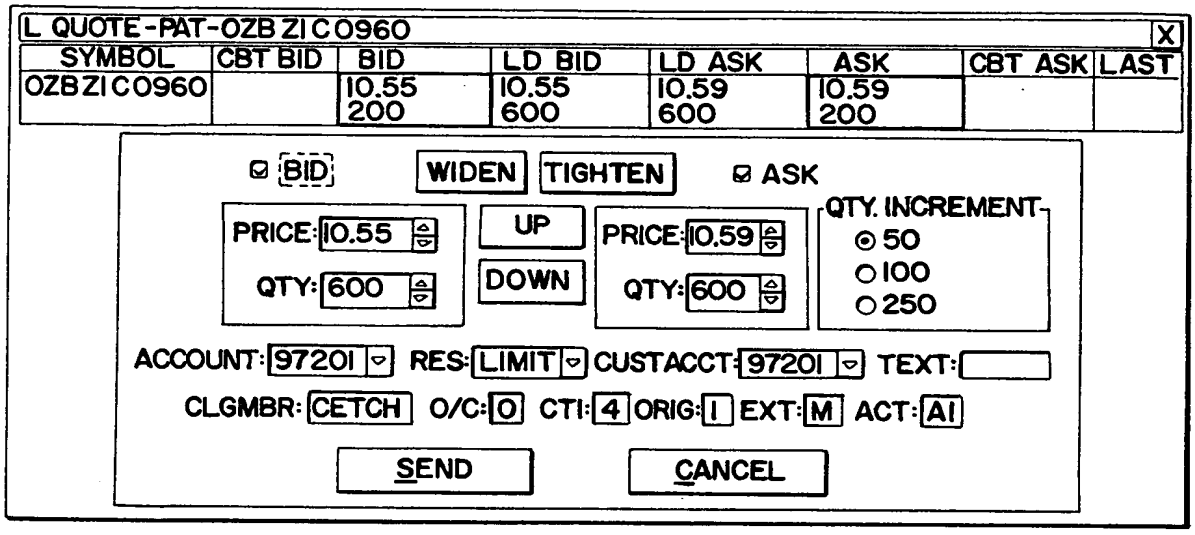

L QUOTE-PAT-OZB ZI C0960
SYMBOL
CBT BID
BID
LD BID
LD ASK
ASK
CBT ASK
LAST
OZB ZI C0960
10.55
200
10.55
600
10.59
600
10.59
200
BID
WIDEN
TIGHTEN
ASK
PRICE: 10.55
QTY: 600
UP
DOWN
PRICE: 10.59
QTY: 600
QTY. INCREMENT
50
100
250
ACCOUNT: 97201
RES: LIMIT
CUSTACCT: 97201
TEXT:
CLGMBR: CETCH
O/C: O
CTI: 4
ORIG: I
EXT: M
ACT: AI
SEND
CANCEL

FIG. 5C

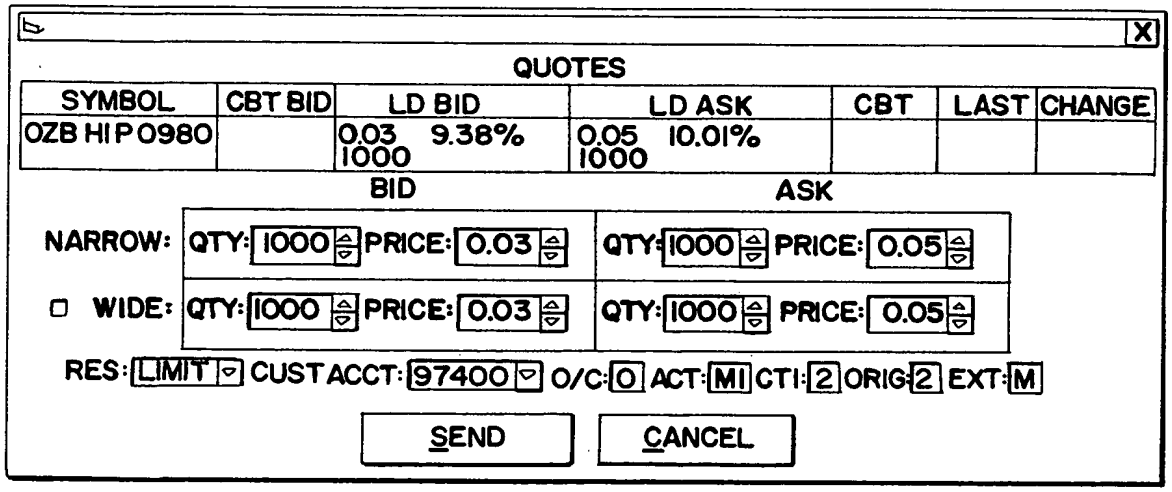

QUOTES
SYMBOL
CBT BID
LD BID
LD ASK
CBT
LAST
CHANGE
OZB HI P0980
0.03 9.38%
1000
0.05 10.01%
1000
BID
ASK
NARROW:
QTY: 1000
PRICE: 0.03
QTY: 1000
PRICE: 0.05
WIDE:
QTY: 1000
PRICE: 0.03
QTY: 1000
PRICE: 0.05
RES: LIMIT
CUST ACCT: 97400
O/C: O
ACT: MI
CTI: 2
ORIG: 2
EXT: M
SEND
CANCEL

FIG.6A

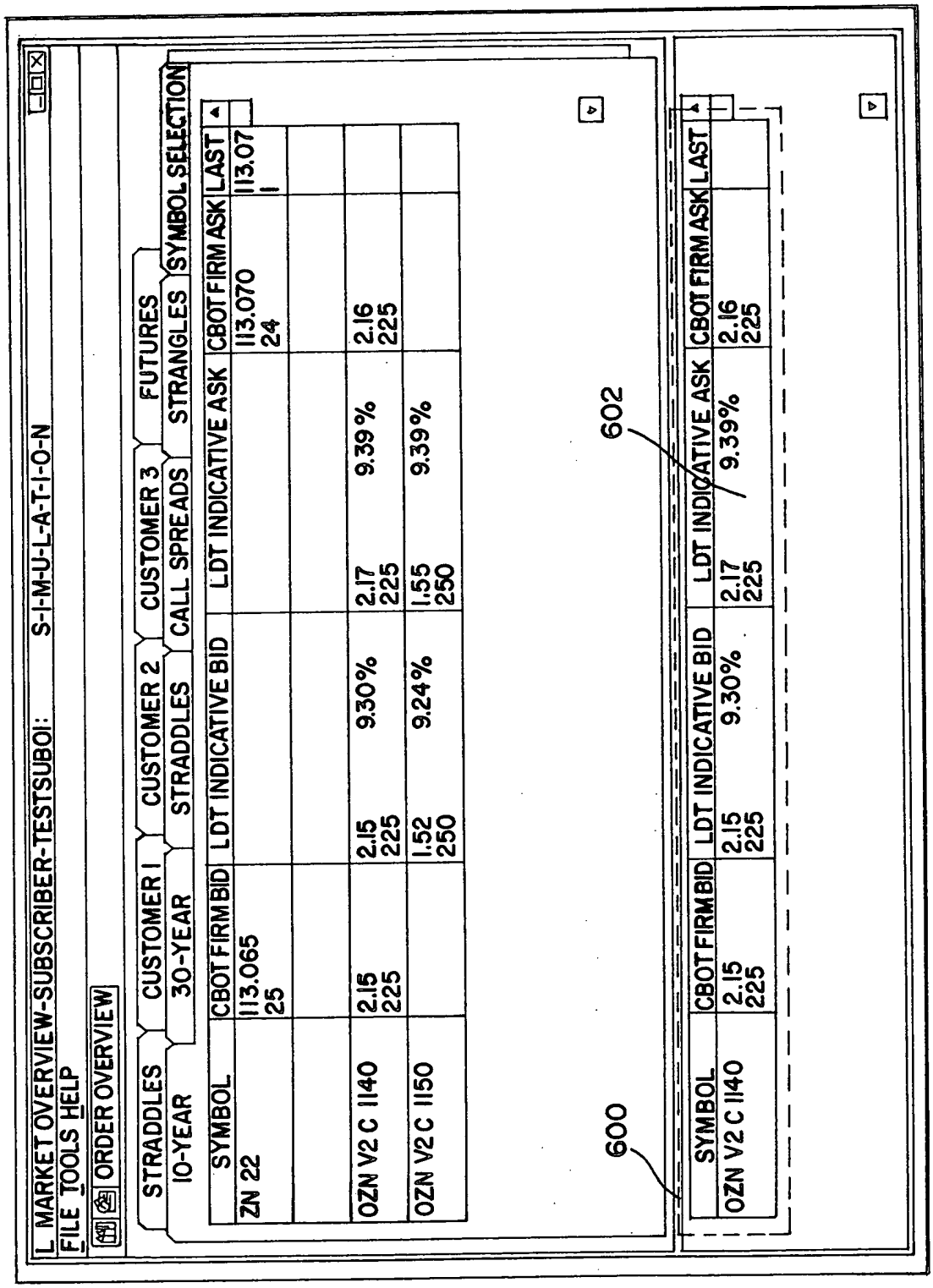
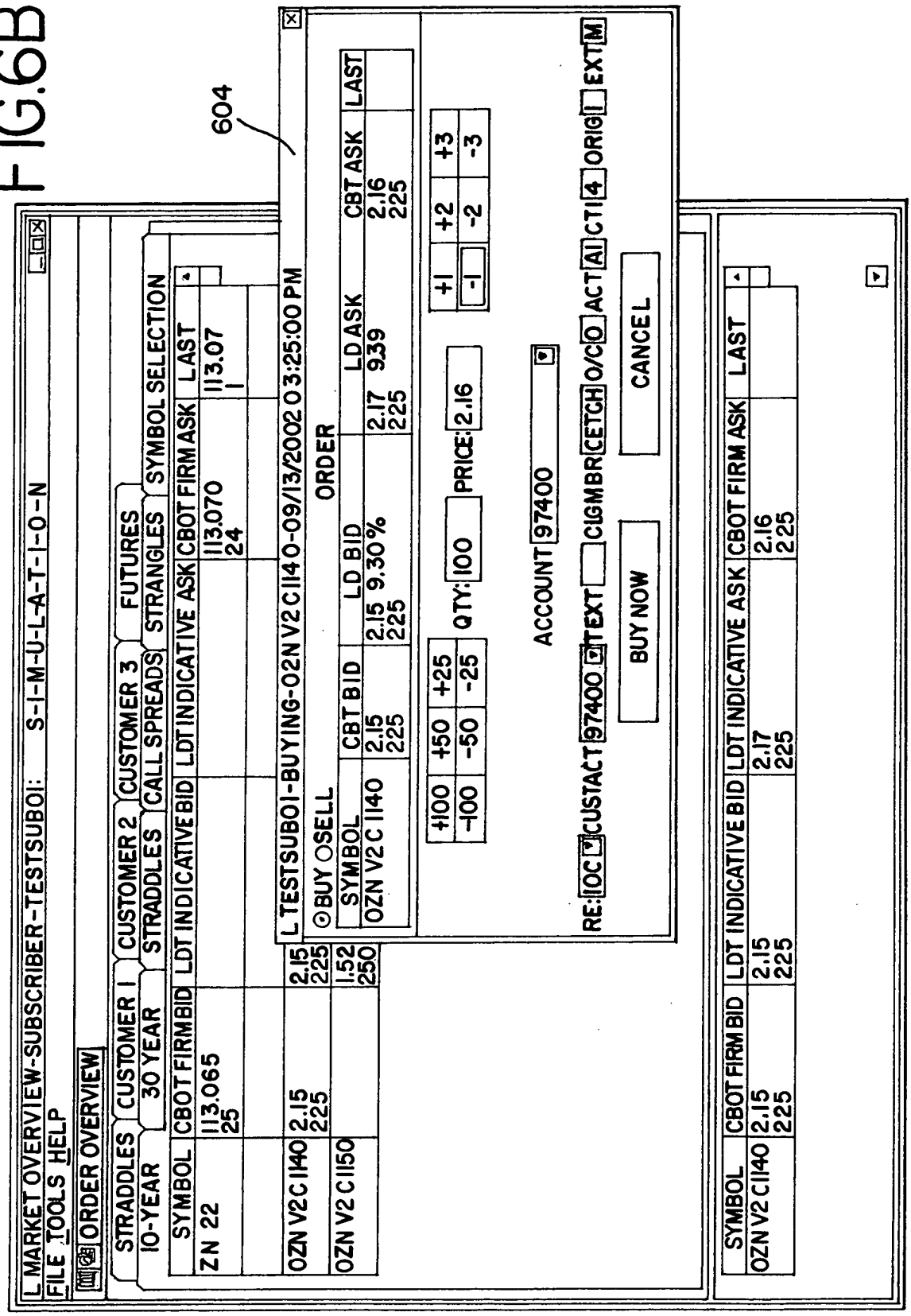

L MARKET OVERVIEW-SUBSCRIBER-TESTSUBOI: S-I-M-U-L-A-T-I-O-N
FILE TOOLS HELP
ORDER OVERVIEW
STRADDLES
10-YEAR
CUSTOMER 1
30-YEAR
CUSTOMER 2
STRADDLES
CUSTOMER 3
CALL SPREADS
FUTURES
STRANGLES
SYMBOL SELECTION
SYMBOL
CBOT FIRM BID
LDT INDICATIVE BID
LDT INDICATIVE ASK
CBOT FIRM ASK
LAST
ZN 22
113.065
25
113.070
24
113.07
1
OZN V2 C 1140
2.15
225
9.30%
2.17
225
9.39%
2.16
225
OZN V2 C 1150
1.52
250
9.24%
1.55
250
9.39%
600
602
SYMBOL
CBOT FIRM BID
LDT INDICATIVE BID
LDT INDICATIVE ASK
CBOT FIRM ASK
LAST
OZN V2 C 1140
2.15
225
9.30%
2.17
225
9.39%
2.16
225

FIG.6B


604
L MARKET OVERVIEW-SUBSCRIBER-TESTSUBOI: S-I-M-U-L-A-T-I-O-N
FILE TOOLS HELP
ORDER OVERVIEW
STRADDLES CUSTOMER 1 CUSTOMER 2 CUSTOMER 3 FUTURES
10-YEAR 30 YEAR STRADDLES CALL SPREADS STRANGLES SYMBOL SELECTION
SYMBOL CBOT FIRM BID LDT INDICATIVE BID LDT INDICATIVE ASK CBOT FIRM ASK LAST
ZN 22 113.065 25 113.070 24 113.07 1
OZN V2C1140 2.15 225 2.15 225
OZN V2C1150 1.52 250
L TESTSUBOI-BUYING-02N V2C1140-09/13/2002 03:25:00 PM
ORDER
BUY SELL
SYMBOL CBT BID LD BID LD ASK CBT ASK LAST
OZN V2C1140 2.15 225 2.15 9.30% 225 2.17 9.39 225 2.16 225
+100 +50 +25
-100 -50 -25
QTY: 100 PRICE: 2.16
+1 +2 +3
-1 -2 -3
ACCOUNT 97400
RE: IOC CUSTACT 97400 TEXT CLGMBR CETCH O/C O ACT A CTI 4 ORIG EXT M
BUY NOW CANCEL
SYMBOL CBOT FIRM BID LDT INDICATIVE BID LDT INDICATIVE ASK CBOT FIRM ASK LAST
OZN V2C1140 2.15 225 2.15 225 2.17 225 2.16 225